

# **California Public Utilities Commission**

**R.01-10-024**

## **Workshop**

### **Value at Risk, Cash Flow at Risk And Other Measures of Portfolio Risk**

**April 23, 2003, 10:00 a.m.**

State Civic Center Complex  
455 Golden Gate Ave, San Francisco  
Meeting Room 9

## **Preliminary Agenda**

### **Introduction**

***Who is Here and Why We Are Here***

### **Presentations**

***Office of Ratepayer Advocates***

**Value at Risk – Jan Reid**

**Cash-Flow at Risk – Christine Tam**

***Henwood Energy Services***

***Pacific Gas and Electric Company***

***Southern California Edison Company***

***San Diego Gas & Electric Company***

### **Discussion**

### **Next Steps**